

**PORTFOLIO SUMMARY**  
*Idaho State Treasurer's Diversified Bond Fund*  
 Acct. # 2658063  
 For the Period Ending  
 February 28, 2013

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
<b>Fixed Income</b>			
<i>Corporate Securities:</i>			
AAA Rated	11,751,143.98	12,808,147.95	2.1%
AA Rated	18,737,145.27	19,961,615.00	3.3%
A Rated	49,807,202.77	51,393,446.76	8.4%
<b>Total Corporate Securities</b>	<b>80,295,492.02</b>	<b>84,163,209.71</b>	<b>13.8%</b>
<b>Mortgage-Backed Securities</b>	<b>261,577,343.91</b>	<b>273,523,427.45</b>	<b>44.8%</b>
<b>Asset-Backed Securities</b>	<b>-</b>	<b>-</b>	<b>0.0%</b>
<b>Commercial Mortgage-Backed Securities</b>	<b>13,691,902.89</b>	<b>13,682,828.09</b>	<b>2.2%</b>
AAA-Rated CMBS	13,691,902.89	13,682,828.09	
<b>U.S. Government Agency Securities</b>	<b>65,195,577.58</b>	<b>66,747,592.30</b>	<b>10.9%</b>
<b>U.S. Treasury Securities</b>	<b>122,168,320.64</b>	<b>126,819,882.40</b>	<b>20.8%</b>
Accrued Interest		2,097,897.14	0.3%
<b>Cash and Equivalents</b>			
<b>Commercial Paper</b>	<b>-</b>	<b>-</b>	<b>0.0%</b>
<b>Treasury Bill</b>	<b>-</b>	<b>-</b>	<b>0.0%</b>
<b>Money Market Funds</b>	<b>43,085,516.66</b>	<b>43,085,516.66</b>	<b>7.1%</b>
<b>TOTAL PORTFOLIO</b>	<b>\$ 586,014,153.70</b>	<b>\$ 610,120,353.75</b>	<b>100.0%</b>
<b>Net Income</b>		\$ 43,085,516.66	*
<b>Net Income to be Distributed</b>		\$ 975,308.67	
<b>Realized Capital Gain/Loss</b>		\$ (254,649.96)	

Notes: \*Portfolio positions are calculated on a settlement date basis.

\* Current month income is net of purchased accrued interest and realized gains/(losses).